

Chenzi Lv

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EDUCATION	Iowa State University , U.S.A. Ph.D. Candidate in Economics with a Minor in Statistics University of Illinois at Urbana-Champaign , U.S.A. Master of Science in Economics Dongbei University of Finance and Economics , China Bachelor in Economics and Major in Financial Engineering	Aug 2014 – May 2020 (expected) GPA 3.57 Aug 2012 – Dec 2013 GPA 3.87 Sep 2008 – Jun 2012 GPA 3.50
RESEARCH INTERESTS	Equities and Derivatives, Futures Prediction, Trading Strategy Spatial Competition, Cooperative Business	
DISSERTATION	Intraday Information Diffusion on Asymmetric Trading I develop a theoretical model of information diffusion to investigate the pre-opening futures predictive power. This model leads to a theoretical proposition that overnight returns on the futures market will predict next day spot price movements. High market uncertainty may temporarily cause negative spillover as the reversal effect outweighs the momentum effect. I empirically test this theory using the S&P 500 intraday returns and a modified vector autoregressive model.	
PROFESSIONAL EXPERIENCE	Research Assistant , Iowa State University, U.S.A. <i>Spatial Competition Project on Iowa Cooperative Market Power</i> Head Teaching Assistant , Iowa State University, U.S.A. <i>Principles of Microeconomics</i> Teaching Assistant , Iowa State University, U.S.A. <i>Principles of Microeconomics, Principles of Macroeconomics</i> <i>Summer Math Camp, Money, Banking, and Financial Institutions</i> Undergraduate Intern , Shanghai Pudong Development Bank, China	May 2018 – May 2019 Jan 2017 – May 2018 Jan 2015 – Dec 2016 Jan 2010 – Feb 2010
CONFERENCES	Annual Meeting of the Missouri Valley Economics Association <i>Scheduled Presentation and Discussant</i>	Oct 2019
PAPERS	<i>Working paper</i> : Chenzi Lv, Intraday Information Diffusion on Asymmetric Trading Chenzi Lv, “Reflection on Pool Theory”, Money China	2019 2011
AWARDS	Barbara and Thomas Lyon Scholarship <i>Award for the study of agricultural cooperatives spatial competition and consolidation</i> Iowa State University Teaching Excellence Award <i>Award for the top 10% graduate teaching assistant</i>	2019 2018
SKILLS	Software & Programming Bloomberg, Thinkorswim Excel VBA, L ^A T _E X, LyX, Python, R, SAS, Stata, Word Language Chinese, English	